

CURRICULUM VITAE

JUAN PABLO TORRES-MARTÍNEZ

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PROFESSIONAL POSITIONS

Full Professor, Department of Economics, University of Chile	Since 05/2011
Academic Director, Ph.D. Program in Economics, University of Chile	04/2009 - 12/2011
Academic Director, M.A. Program in Economics, University of Chile	04/2009 - 12/2011
Associate Professor, Department of Economics, University of Chile	05/2008 - 04/2011
Tenured Assistant Professor of Economics, Pontifical Catholic University of Rio de Janeiro	07/2004 - 04/2008
Research Fellow, CNPq (Brazilian research council)	03/2003 - 04/2008
Assistant Professor of Economics, Pontifical Catholic University of Rio de Janeiro	03/2002 - 07/2004
Visiting Assistant Professor, IMPA	03/2002 - 12/2002
Mathematical Analyst, LeMans Seguros, Chile	07/1996 - 09/1996

EDUCATION

Ph.D. in Science, IMPA, Brazil	03/2002
Dissertation title: "Infinite horizon incomplete markets: equilibrium, default and bubbles"	
Supervised by Aloisio Araujo (primary advisor) and Mário R. Páscoa	
M.Sc. in Mathematical Economics, IMPA, Brazil	08/1998
B.Sc. in Mathematics, University of Chile	06/1996

RESEARCH INTERESTS

Economic Theory, Financial Economics, Game Theory

PUBLICATIONS

- CORREA, S., AND J.P. TORRES-MARTÍNEZ (2014): "Essential equilibria of large generalized games," *Economic Theory*, DOI: 10.1007/s00199-014-0821-3.
- POBLETE-CAZENAVER, R., AND J.P. TORRES-MARTÍNEZ (2013): "Equilibrium with limited-recourse collateralized loans," *Economic Theory*, volume 53, pages 181-211.
- SEGHIR, A., AND J.P. TORRES-MARTÍNEZ (2011): "On equilibrium existence with endogenous restricted financial participation," *Journal of Mathematical Economics*, volume 47, pages 37-42.
- ARAUJO, A., M.R. PÁSCOA AND J.P. TORRES-MARTÍNEZ (2011): "Long-lived collateralized assets and bubbles," *Journal of Mathematical Economics*, volume 47, pages 260-271.
- PÁSCOA, M.R., M. PETRASSI AND J.P. TORRES-MARTÍNEZ (2011): "Fiat money and the value of binding portfolio constraints," *Economic Theory*, volume 46, pages 189-209.
- FERREIRA, T.R.T., AND J.P. TORRES-MARTÍNEZ (2010): "The impossibility of effective enforcement mechanisms in collateralized credit markets," *Journal of Mathematical Economics*, volume 46, pages 332-342.
- FUGAROLAS-ALVAREZ-UDE, G., C. HERVÉS-BELOSIO, E. MORENO-GARCÍA, AND J.P. TORRES-MARTÍNEZ (2009): "A market game approach to differential information economies," *Economic Theory*, volume 38, pages 321-330.
- PETRASSI, M., AND J.P. TORRES-MARTÍNEZ (2008): "Collateralized assets and asymmetric information," *Journal of Mathematical Economics*, volume 44, pages 530-534.
- SEGHIR, A., AND J.P. TORRES-MARTÍNEZ (2008): "Wealth transfers and the role of collateral when lifetimes are uncertain," *Economic Theory*, volume 36, pages 471-502.
- STEINERT, M., AND J.P. TORRES-MARTÍNEZ (2007): "General equilibrium in CLO markets," *Journal of Mathematical Economics*, volume 43, pages 709-734.
- ARAUJO, A., M.R. PÁSCOA, AND J.P. TORRES-MARTÍNEZ (2002): "Collateral avoids Ponzi schemes in incomplete markets," *Econometrica*, volume 70, pages 1613-1638 (reprinted in Magill, M., and M. Quinzii, eds. (2008): "*Incomplete Markets*," The International Library of Critical Writings in Economics Series, Edward Elgar Publishing Ltd.).

Other publications

MORENO-GARCÍA, E., AND J.P. TORRES-MARTÍNEZ (2012): “Equilibrium existence in infinite horizon economies,” *Portuguese Economic Journal*, volume 11, pages 127-145.

TORRES-MARTÍNEZ, J.P. (2012): “*Elementos de Economía Matemática*,” Monografías del IMCA (Monographs of the Institute of Mathematics and Related Sciences), Editorial Hozlo S.L.R., Lima, Perú. ISBN: 978-9972-242-45-8.

TORRES-MARTÍNEZ, J.P. (2006): “Fixed points as Nash equilibria,” *Fixed Point Theory and Applications*, volume 2006, article ID 36135, DOI: 10.1155/FPTA/2006/36135.

RESEARCH GRANTS

FONDECYT research grant 1120294, Chile (Principal Investigator)	03/2012 - 02/2015
FONDECYT research grant 1090206, Chile (Principal Investigator)	03/2009 - 02/2012
CNPq Research Productivity Grant 309226/2007-4, Brazil	03/2008 - 04/2008
CNPq Research Productivity Grant 307554/2004-0, Brazil	03/2005 - 02/2008
CNPq Research Productivity Grant 305109/2002-2, Brazil	03/2003 - 02/2005

AWARDS, FELLOWSHIPS AND SCHOLARSHIPS

Coimbra Group Scholarship to visit the University of Salamanca	01/2013 - 03/2013
Teaching Award in Economics, Faculty of Economics and Business, University of Chile	2012
Best Teaching Award, Ph.D. and M.A. Programs in Economics, University of Chile	2010, 2012
Graduate Teaching Award, Department of Economics, University of Chile	2009, 2010, 2012
First place, Fondecyt National Research Funding Competition in Economics and Business	2012
Summer postdoctoral fellowship, IMPA, Brazil	2009
Visiting research grant, University of Salamanca, Spain	2006, 2007
Visiting research grant, Xunta de Galicia - University of Vigo, Spain	2005
Haralambos Simeonidis Prize, ANPEC, Brazil (Brazilian National Award for the Best Ph.D. Dissertation in Economics)	2002
Ph.D. fellowship, CNPq, Brazil	1998-2002
M.Sc. fellowship, CNPq, Brazil	1997-1998
B.Sc. scholarship, University of Chile	1993-1996
Bronze Medal, National Mathematical Olympiad, Chile	1992

FORMER GRADUATE STUDENTS AND COMMITTEES

PH.D. IN ECONOMICS

Myrian Petrassi (Pontifical Catholic University of Rio de Janeiro, 2008).

M.A. IN ECONOMICS

At University of Chile: Fabián Sepúlveda Cortés (2013); Sofía Correa Deisler (2012); Carlos Salazar Rivera (2011); Mário Giarda Ugalde (2011); Víctor Pérez Fernández (2011); Sergio Daga Mérida (2010); Sebastián Cea Echenique (2010); Rubén Poblete Cazenave (2010). At Pontifical Catholic University of Rio de Janeiro: Thiago Teixeira Ferreira (2007); João Bumachar Resende (2006); Mariano Steinert (2004); Renata Heinemann (2004, co-advisor); Daniel Chrity (2004).

COMMITTEE MEMBER

Loreto Ayala (M.A. in Economics, University of Chile, 2012); Rodrigo Raad (Ph.D. in Economics, EPGE/FGV, Brazil, 2011); Maikol Cerda Zavalla (M.A. in Economics, University of Chile, 2010); Rodrigo Novinski (Ph.D. in Science, IMPA, 2007); Jose Heleno Faro (Ph.D. in Science, IMPA, 2006); Renato Dias Gomes (M.A. in Economics, PUC-Rio, 2005); Rogerio Oliveira (Ph.D. in Economics, PUC-Rio, 2002).

TEACHING EXPERIENCE

UNDERGRADUATE COURSES

At University of Chile: Mathematical methods in economics (2010-2013); Linear algebra (2012); Consumer theory and general equilibrium (2008). At Pontifical Catholic University of Rio de Janeiro: Market structures and general equilibrium (2002-2004, 2007).

GRADUATE COURSES

At University of Chile: Mechanism design and contract theory (2013); Mathematical finance (2013); Consumer and producer theory (2012-2013); General equilibrium and market failures (2008-2010, 2012-2013); General equilibrium theory (2011); Measure theory (2010); Auction theory (2010); Methods in dynamic economics (2009-2010); Mathematical economics and continuous time finance (2009). At Pontifical Catholic University of Rio de Janeiro: Mathematical methods in economics (2002-2008); Methods in dynamic economics (2005-2006); Continuous time finance (2003-2005);

Game theory (2002-2004). At IMPA-Brazil: Mathematical economics and finance (2002); Advanced mathematical economics (2002).

SHORT COURSES

Topics in mathematical economics (IMCA, Perú, 2012); Real analysis and optimization for economists (International Summer School, Faculty of Economics, UNIANDES, Colombia, 2011); Infinite horizon incomplete markets (IMPA, Brazil, 2009; University of Salamanca, Spain, 2005); Mathematical methods in economics (University of Chile, 2006).

OTHER PROFESSIONAL ACTIVITIES

Member of the Study Group in Economics and Business, Fondecyt, Chile Since 06/2013

At the Faculty of Economics and Business of the University of Chile:

Member of the Faculty Search Committee Since 08/2012

Member of the Academic Assessment Commission (Academic Secretary since 06/2013) Since 05/2012

Member of the Economics Department Council 03/2012 - 12/2013

Academic Member of the Faculty Council (elected by peers) 09/2010 - 08/2012

Member of the Graduate School Council 11/2010 - 12/2011

Member of the Academic Committee of the M.A. in Public Policies 04/2011 - 12/2011

Member of the Academic Committee of the M.A. in Economic Analysis 08/2011 - 12/2011

SCIENTIFIC COMMITTEES

2014 Latin American Meeting of the Econometric Society (LAMES); XIII Latin-American Workshop in Economic Theory, Colombia, 2012; 2008 Latin American Meeting of the Econometric Society (LAMES); Workshop in Economic Theory PUC-Rio, Brazil, 2008; XXIX Encontro Brasileiro de Econometria, Brazil, 2007; Workshop on Mathematical Economics (in honor of Aloisio Araujo on his 60th birthday), Brazil, 2006; XXV Encontro Brasileiro de Econometria, Brazil, 2003; Encontro Nacional ANPEC, Brazil, 2003.

REFEREEING

Referee for: Annals of Finance, Brazilian Journal of Economics, Brazilian Review of Econometrics, Computational Economics, Decisions in Economics and Finance, Estudios de Economía, Economic Theory, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Optimization Theory and Applications, Journal of Mathematical Economics, Revista Brasileira de Economia de Empresas, Revista Colombiana de Matemáticas, Theoretical Economics. Grant reviewer for: CNPq-Brazil, Fondecyt-Chile.

ACADEMIC VISITS

Faculty of Economics, Military University Nueva Granada, Colombia (2014); Department of Economics and Economic History, University of Salamanca, Spain (2014, 2013, 2007, 2006, 2005, 2004); School of Business Administration, University of Miami (2012); Faculty of Economics, Universidad de los Andes, Colombia (2012, 2011, 2010); Faculty of Economics, New University of Lisbon, Portugal (2011, 2005, 2004, 2003, 2002, 2001); Center for Economic Research (CIE), ITAM, México (2011, 2010, 2009); IMPA, Brazil (2009); Faculty of Economic and Business, University of Vigo, Spain (2007, 2004).

INVITED SEMINARS

Military University Nueva Granada, Colombia (2014); University of Salamanca, Spain (2013, 2006); Vigo University, Spain (2013, 2004, 2003); Pontifical Catholic University of Chile (2012, 2011, 2009); University of Santiago, Chile (2010, 2009); Universidad de los Andes, Bogotá, Colombia (2010); Universidad Adolfo Ibañez, Santiago, Chile (2009); Central Bank of Chile (2009); IMPA, Brazil (2009); ITAM, México (2009); CEA-University of Chile (2008); XXIII Jornadas Anuales de Economía, Central Bank of Uruguay (invited paper, 2008); Colóquios Brasileiros de Matemática (2007, 2003); University of Chile (2007); Primeira Semana da Matemática Aplicada, UFRJ, Brazil (2006); São Paulo University, Brazil (2002); Getúlio Vargas Foundation, Rio de Janeiro, Brazil (2002); UFRJ, Brazil (2002).

CONFERENCES WITH ACCEPTED PAPERS

European Workshop on General Equilibrium Theory (2014, 2013, 2006, 2004, 2002); IWGTS-2014; UECE Lisbon Meeting (2013, 2011); GEdays in York (2013); SAET Conference (XIII, VIII, VII, VI and V); Encuentro de la Sociedad de Economía de Chile - SECHI (2013, 2012, 2011, 2010, 2009, 2008, 2007); Latin American Meeting of the Econometric Society (2012, 2008); XIII Latin-American Workshop in Economic Theory, Colombia, 2012; Second General Equilibrium Workshop in Rio de Janeiro, Brazil; Encontro Brasileiro de Econometria (XXIX; XXVII; XXVI; XXV); Taipei Workshop on Game Theory and Economic Theory, China; XXX Simposio de Análisis Económico, Spain; NBER Debreu Memorial Conference, U.C.Berkeley; SAET Conference in Honor to R. Aliprantis, Purdue University; XI Encontro de Novos Investigadores de Análise Económica, Spain; Stochastic Finance 2004, Portugal.

ADDITIONAL INFORMATION

Nationality: Chilean (Born on December, 1974).

Languages: Spanish, Portuguese, English.

Last updated: June, 2014